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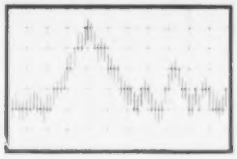

INTERNATIONAL REPORT

AUGUST 1987

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INTERNATIONAL VOLUME & OPEN INTEREST

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	VOLUME AUGUST 1986	VOLUME AUGUST 1987	OPEN INTEREST AUGUST 1986	OPEN INTEREST AUGUST 1987
Potatoes	25,487	12,905		
Early Potatoes	30	94		
Cattle	11	30		
Pigmeat	185			
Early Pigs	49	24		
Soyameal	5,495	2,349		
BIFFEX	3,989	9,374		
GAFTA	35,246	24,776	0	0
Ocean Freight Rate	3,187	560	3,495	1,066
FNCI		1,537		2,034
INTEX	3,187	2,097	3,495	3,100
Crude Oil				
Gasoil	77,400	120,499		
Heavy Fuel Oil		206		
Gasoline				
Gasoil Options		1,599		
IPE	77,400	122,304	0	0
Cocoa	70,550	69,319		
Robusta	141,134	71,091		
Sugar (FOB)	50,597	39,781		
White Sugar		48,661		
Cocoa Options				
Coffee Options		647		
Sugar Options		260		
FOX	262,281	229,759	0	0

	VOLUME AUGUST 1986	VOLUME AUGUST 1987	OPEN INTEREST AUGUST 1986	OPEN INTEREST AUGUST 1987
FT Index	7,504	54,007		
Three Mth Pound (1/2M)	44,561	108,664		
Short Gilt	5,772			
Twenty Yr Gilt	175,193	578,038		
Deutschemark	1,106	1,053		
Eurodollar	87,137	106,739		
Dollar Mark	5			
T-Bond	129,841	124,192		
Yen Bond		16,978		
Sterling Currency	3,438	1,464		
Swiss Franc	344	719		
Yen	421	869		
Eurodollar Option	3,406	4,806		
FTSE Option		1,062		
T-Bond Option	5,646	4,310		
Gilt Option	22,868	96,752		
Dollar/Mark Option	711	84		
Pound/Dollar Option	7,974	221		
LIFFE	495,927	1,099,958	0	0
3 Month Treasury Bill		7,517		5,183
French Gov't Bond		1,325,553		139,917
MATIF	0	1,333,070	0	145,100
Canadian T-Bill Opt.	737	60	445	60
Canadian L-T Bonds Opt.	18,982	33,519	17,850	21,898
Gold Option	36,934	45,774	21,896	42,278
MONTREAL EXCHANGE	56,653	79,353	40,191	64,236
U.S. Dollar	820	484	186	523
Prime Commercial Paper	1,880	29	2,136	103
NZ Crossbred Wool	946	702	2,365	1,103
5-yr Govt Stock Futures	6,147	13,446	1,277	6,271
New Zealand Wheat	19		47	
90 Day Bank Bill		2,271		2,431
Barclays Share Index		13,150		2,072
NEW ZEALAND FUTURES EXCH	9,812	30,082	6,011	12,503

	VOLUME AUGUST 1986	VOLUME AUGUST 1987	OPEN INTEREST AUGUST 1986	OPEN INTEREST AUGUST 1987
Sugar	34,398	45,308	23,009	23,798
Coffee	4,354	721	984	651
Cocoa	44	77	169	238
PARIS FUTURES EXCHANGE	38,796	46,106	24,162	24,687
Eurodollar	47,546	126,764	11,997	19,977
Deutschemark	15,980	5,603	1,525	442
Japanese Yen	8,455	8,822	2,677	727
British Pound	2,642	276	377	686
Nikkei Stock Average		39,729		8,792
US T-Bond		39		79
Gold	113	18	55	0
SIMEX	74,736	181,251	16,631	30,703
All Ords. Index	29,416	46,906	7,306	12,208
Bank Bills 90 Day	112,652	170,775	37,249	53,914
US Dollars	5,594	291	1,916	278
Aust T-Bond 10 year	210,042	174,031	36,630	31,722
US T-Bond		50		4,707
Eurodollar		20		33,468
Gold		71		148,815
Greasy Wool	38		221	
Live Cattle (Cash Set)	190	61	329	244
Wool (Cash Set)	83	21	151	104
Bank Bill Options	4,603	6,570	3,980	8,050
US Dollar Options	408	0	596	0
Aust 10-Yr Bond Option	29,410	29,843	16,034	22,047
All Ords Options	2,230	23,358	3,383	20,084
SYDNEY FUTURES EXCH	394,666	451,997	107,795	335,641
Canadian T-Bill 91 Day	225		130	
Long Canadian Bonds	0		54	
TSE 300 Composite Index	7,316		753	
TSE 300 Spot Index				
TSE 35 Index		4,340		257
Warrants				
US Dollar				
TSE 35 Options		32,840		7,659
Bond Options	3,681	100	2,877	1,409
Silver Options	3,541	2,786	4,006	6,003
TORONTO FUTURES EXCH	14,763	40,066	7,820	15,328

	VOLUME AUGUST 1986	VOLUME AUGUST 1987	OPEN INTEREST AUGUST 1986	OPEN INTEREST AUGUST 1987
Alberta Barley		0		0
Wheat	11,936	13,210	5,611	4,678
Oats	871	2,746	556	1,118
Thunder Bay Barley	17,468	15,165	8,729	9,086
Rye	8,404	12,352	3,447	4,139
Flax Seed	18,194	12,789	6,626	6,747
Canola/Rape Seed	95,322	71,845	24,836	23,939
Gold	1	32	20	15
Silver	3	1	45	22
WINNIPEG COMMODITY EXCH	152,199	128,140	49,870	49,744
Gold	90,334	368,366	52,329	141,140
Silver	46,038	189,722	37,439	76,861
Platinum	320,297	488,885	83,395	140,991
Rubber	43,684	55,525	37,735	35,878
Cotton Yarn	8,309	244,521	4,627	72,830
Woolen Yarn	727	587	91	253
TOKYO COMM EX INDUSTRY	509,389	1,347,606	215,616	467,953
American Soybeans	314,870	171,699	137,757	114,132
Chinese Soybeans	9,006	1,154	5,020	480
Red Beans	269,721	322,425	67,698	83,702
TOKYO GRAIN EXCHANGE	593,597	495,278	210,475	198,314
Yen Gov't Bond	1,145,682	1,593,506	119,841	190,067
TOKYO STOCK EXCHANGE	1,145,682	1,593,506	119,841	190,067
Domestic Soybeans	2	2	0	0
Red Beans	31,762	32,976	5,799	0
White Beans	2	2	0	9,009
Potato Starch	2	2	0	0
Imported Soybeans	17,395	4,923	5,151	1,824
HOKKAIDO GRAIN EXCH	49,163	37,905	10,950	10,833
White Beans				
Red Beans	20,906	33,178	2,725	5,627
Imported Soybeans	30,035	20,174	6,653	7,231
Refined Sugar	282	140	66	0
KANMON COMMODITY EXCH	51,223	53,492	9,444	12,858

	VOLUME AUGUST 1986	VOLUME AUGUST 1987	OPEN INTEREST AUGUST 1986	OPEN INTEREST AUGUST 1987
Red Beans	22,696	25,166	3,967	5,082
Imported Soybeans	35,735	16,144	8,982	7,416
KOBE GRAIN EXCH	58,431	41,310	12,949	12,498
Raw Silk	2,351	22,823	3,631	10,526
KOBE RAW SILK EXCH	2,351	22,823	3,631	10,526
Rubber (RSS3)	45,268	41,483	29,443	22,451
KOBE RUBBER EXCH	45,268	41,483	29,443	22,451
Dried Cocoon	32,497	39,594	24,802	17,879
MAEBASHI DRIED COCOON EX	32,497	39,594	24,802	17,879
Red Beans	74,922	78,506	22,055	26,150
White Beans	0	0	0	0
Sweet Potato Starch	4	4	0	0
Imported Soybeans	49,222	20,308	17,442	10,497
Refined Sugar	281	280	3	0
NAGOYA GRAIN & SUGAR EXCH	124,429	99,098	39,500	36,647
Cotton Yarn (40S)	21,485	64,082	7,400	20,860
Staple Fiber Yarn (Dull)	3,147	3,289	1,678	2,239
Wool Yarn	1,302	1,106	476	400
NAGOYA TEXTILE	25,934	68,477	9,554	23,499
Red Beans	207,883	239,058	59,944	68,085
Imported Soybeans	99,344	47,037	29,546	24,237
OSAKA GRAIN EXCHANGE	307,227	286,095	89,490	92,322

	VOLUME AUGUST 1986	VOLUME AUGUST 1987	OPEN INTEREST AUGUST 1986	OPEN INTEREST AUGUST 1987
Refined Sugar	298	280	26	0
Raw Sugar	40,511	40,454	35,069	55,440
OSAKA SUGAR EXCHANGE	40,809	40,734	35,095	55,440
Staple Fiber Yarn(Bright)	887	269	75	0
Staple Fiber Yarn (Dull)	567	269	0	0
Wool Yarn	12,575	27,605	10,689	15,509
Cotton Yarn (20S)	9,288	31,732	6,159	16,100
Cotton Yarn (40S)	1,732	24,252	1,575	10,455
OSAKA TEXTILE	25,049	84,127	18,498	42,064
Refined Sugar	291	280	32	0
Raw Sugar	120,965	109,625	135,577	191,489
TOKYO SUGAR EXCHANGE	121,256	109,905	135,609	191,489
Dried Cocoon	61,059	65,646	31,470	20,245
TOYAHASHI DRIED COCOON EX	61,059	65,646	31,470	20,245
Raw Silk	4,664	44,655	6,446	18,180
YOKOHAMA RAW SILK EX	4,664	44,655	6,446	18,180
Hang Seng Index	82,300	483,389	12,214	48,483
Soybeans	33,373	47,683	9,874	18,059
Sugar	19,818	14,910	10,086	12,880
Gold	527	518	0	0
HONG KONG FUTURES EXCHANGE	136,018	546,500	32,174	79,422
OSF 50		8,317		2,863
OSAKA SECURITIES EXCHANGE	0	8,317	0	2,863